

DOCKET NO.: PARK-0012 / 543566MDA

PATENT



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In Re Application of:

John Michael Redmayne

Confirmation No.: Not Yet Assigned

Application No.: 10/584,826

Group Art Unit: Not Yet Assigned

Filing Date: September 1, 2006

Examiner: Not Yet Assigned

For: METHOD AND APPARATUS FOR PRICING SECURITIES

DATE OF DEPOSIT: September 29, 2006

I HEREBY CERTIFY THAT THIS PAPER IS BEING DEPOSITED WITH THE UNITED STATES POSTAL SERVICE AS FIRST CLASS MAIL, POSTAGE PREPAID, ON THE DATE INDICATED ABOVE AND IS ADDRESSED TO THE UNITED STATES PATENT AND TRADEMARK OFFICE, P.O. BOX 1450, ALEXANDRIA, VA 22313-1450.

TYPED NAME: Michael D. Stein
REGISTRATION NO.: 34,734

Mail Stop Amendment
Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

Dear Sir:

INFORMATION DISCLOSURE STATEMENT

Pursuant to 37 CFR § 1.56 and in accordance with 37 CFR §§ 1.97-1.98, information relating to the above-identified application is hereby disclosed. Inclusion of information in this statement is not to be construed as an admission that this information is material as that term is defined in 37 CFR § 1.56(b).

- ☒ In accordance with § 1.97(b), since this Information Disclosure Statement is being filed either within three months of the filing date of the above-identified application, within three months of the date of entry into the national stage of

the above identified application as set forth in § 1.491, before the mailing date of a first Office Action on the merits of the above-identified application, or before the mailing date of a first Office Action after the filing of request for continued examination under § 1.114, no additional fee is required.

- ☐ In accordance with § 1.97(c), this Information Disclosure Statement is being filed after the period set forth in § 1.97(b) above but before the mailing date of either a Final Action under § 1.116 or a Notice of Allowance under § 1.311, or before an action that otherwise closes prosecution in the application, therefore:

☐ Certification in Accordance with § 1.97(e) is attached; or

☐ The fee of **\$180.00** as set forth in § 1.17(p) is attached.

- ☐ In accordance with § 1.97(d), this Information Disclosure Statement is being filed after the mailing date of either a Final Action under § 1.113 or a Notice of Allowance under § 1.311 but before, or simultaneously with, the payment of the Issue Fee, therefore included are: Certification in Accordance with § 1.97(e); and the submission fee of **\$180.00** as set forth in § 1.17(p).

- ☒ Copies of reference numbers 8 - 26 listed on the attached Form PTO-1449 are enclosed herewith.

- ☒ Copies of reference numbers 1 - 7 on the attached Form PTO 1449 are not required to be submitted pursuant to 37 CFR § 1.98(a)(2)(i).

- ☐ Copies of references - are not being submitted because they were previously cited by or submitted to the U.S. Patent and Trademark Office in patent application number , filed for which a claim for priority under 35 U.S.C. § 120 has been made in the instant application.

DOCKET NO.: PARK-0012 / 543566MDA- 3 -

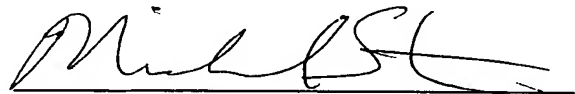
PATENT

☐ The relevance of those listed references which are not in the English language is as follows:

There are no listed references which are not in the English language.

Please charge any deficiency or credit any overpayment to Deposit Account No. 23-3050. This form is submitted in duplicate.

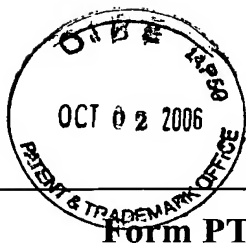
Date: September 29, 2006



Michael D. Stein
Registration No. 34,734

WOODCOCK WASHBURN LLP
One Liberty Place - 46th Floor
Philadelphia, PA 19103
Telephone: (215) 568-3100
Facsimile: (215) 568-3439

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Form PTO-1449 Modified List of Patent and Publications Cited by Applicant (Use several sheets if necessary) U.S. Department of Commerce Patent and Trademark Office	Docket No. PARK-0012 / 543655MDA	Application No. 10/584,826
	Applicant John Michael Remyne	
	Filing Date September 1, 2006	Group Not Yet Assigned
	Confirmation No. Not Yet Assigned	

U. S. PATENT DOCUMENTS

Examiner Initial		Document No.	Date	Name	Class	Subclass
	1	6,078,903	06/20/00	Kealhofer	705	36R
	2	2001/0056392	12/27/01	Daugherty	705	36R
	3	2002/0065755	05/30/02	Schlafman et al.	705	36R
	4	2002/0178101	11/28/02	Swift	705	36R
	5	2003/0139993	07/24/03	Feuerverger	705	36R
	6	2004/0039673	02/26/04	Amberson et al.	705	36R
	7	2004/0064393	04/01/04	Luenberger	705	36R

FOREIGN PATENT DOCUMENTS

Examiner Initial		Document No.	Date	Country	Translation	
					YES	NO
	8	WO 2001/052121	07/19/01	PCT	X	
	9	WO 2003/034297	04/24/03	PCT	X	
	10	WO 2003/107137	12/24/03	PCT	X	
	11	WO 2004/066102	08/05/04	PCT	X	

EXAMINER	DATE CONSIDERED
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Form PTO-1449 Modified		Docket No. PARK-0012 / 543655MDA	Application No. 10/584,826
List of Patent and Publications Cited by Applicant (Use several sheets if necessary)		Applicant John Michael Remyne	
U.S. Department of Commerce Patent and Trademark Office		Filing Date September 1, 2006	Group Not Yet Assigned
		Confirmation No. Not Yet Assigned	
OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)			
	12	Arnold, T.M. et al., "Option Pricing in the Real World: A Generalized Binomial Model with Applications to Real Options," August 2000, http://ssrn.com/abstract=240554	
	13	Black, F. et al., "Valuing Corporate Securities: Some Effects of Bond Indenture Provisions," <i>Journal of Finance</i> , 1976, 31(2), 351-367	
	14	Chang, J.S.K. et al., "Option Pricing and the Arbitrage Pricing Theory," <i>Journal of Financial Research</i> , 1987, 10(1), 1-16	
	15	Chen, R. et al., "What is behind the Smile? Transaction Costs or Fat Tails," working paper in progress, Rutgers Business School, Rutgers University, 2003	
	16	Cooper, I. et al., "The Cost of Debt," <i>Institute of Finance and Accounting Working Paper 323</i> , London Business School, 2001, 1-16	
	17	Duffie, D. et al., "Term Structures of Credit of Credit Spreads with Incomplete Accounting Information," <i>Econometrica</i> , 2001, 69(3), 633-664	
	18	Dumas, B. et al., "Implied Volatility Functions: Empirical Tests," <i>Journal of Finance</i> , 1998, 53(6), 2059-2106	
	19	Galai, D. et al., "The Option Pricing Model and the Risk Factor of Stock," <i>Journal of Financial Economics</i> , 1976, 3, 53-81	
	20	Giesecke, K., "Correlated Defaults, Incomplete Information and the Term Structure of Credit Spreads," Dissertation, Humboldt University Berlin, 2001, http://www.edoc.hu-berlin.de/dissertationen/giesecke-kay-2001-07-20/PDF/Giesecke.pdf	
	21	Hsia, C., "Estimating a Firm's Cost of Capital: An Option Pricing Approach," <i>Journal of Business Finance & Accounting</i> , 1991, 18(2), 281-287	
	22	Huang, T. et al., "Portfolio Optimisation with Options in the Foreign Exchange Market," <i>Derivatives Use, Trading & Regulation</i> , 2001, 7(1), 55-72	
	23	Jarrow, R.A. et al., "Is Mean-Variance Analysis Vacuous: Or was Beta Still Born?" <i>European Finance Review</i> , 1997, 1, 15-30	
	24	Lee, W.Y. et al., "Option Pricing in a Lognormal Securities Market with Discrete Trading," <i>Journal of Financial Economics</i> , 1981, 9, 75-101	
	25	Samuelson, P.A., "Rational Theory of Warrant Pricing," <i>Industrial Management Review</i> , 1965, 6(2), 13-32	
	26	Zhou, C., "The Term Structure of Credit Spreads with Jump Risk," <i>Journal of Banking & Finance</i> , 2001, 25, 2015-2040	
EXAMINER		DATE CONSIDERED	